

1/8

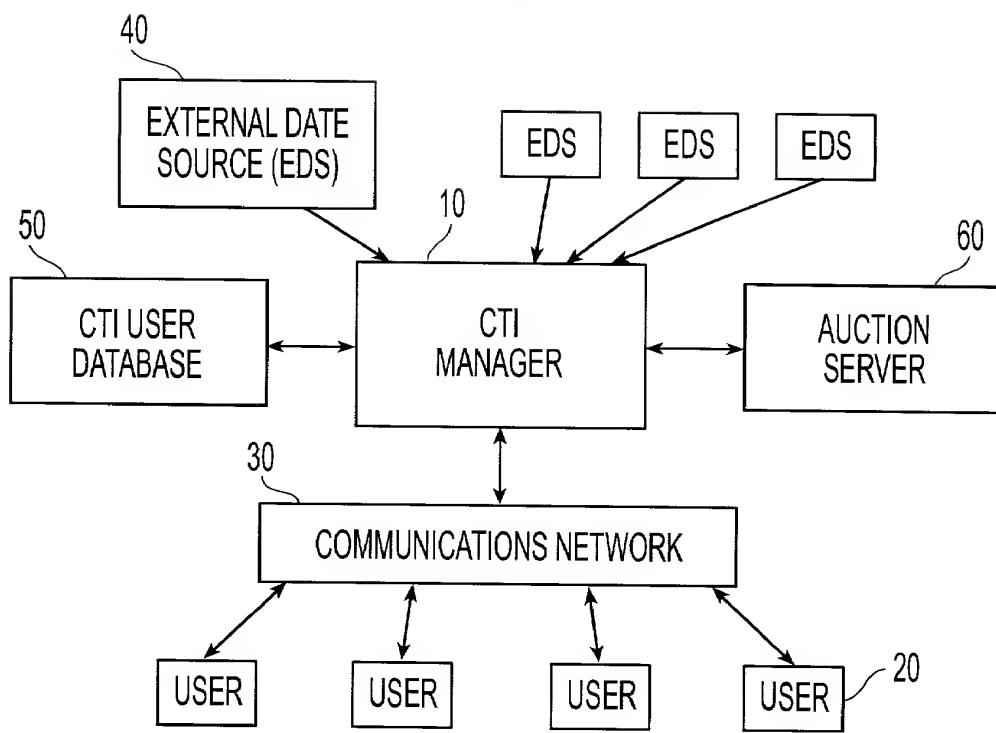


Fig. 1

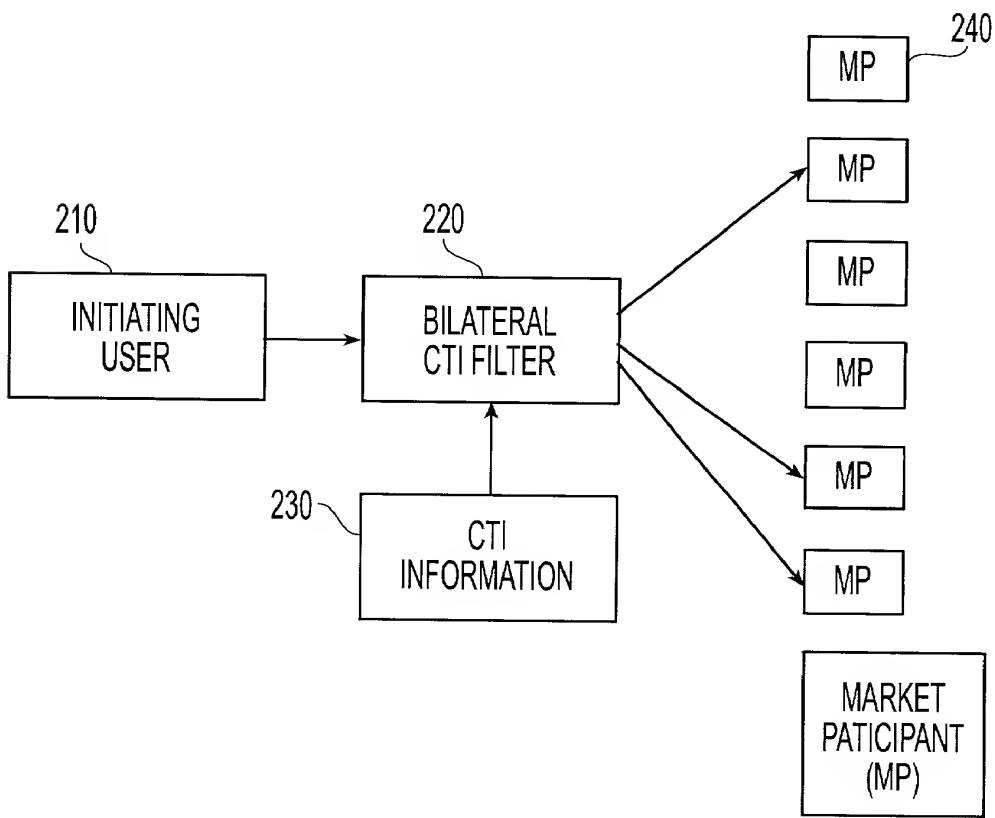


Fig. 2

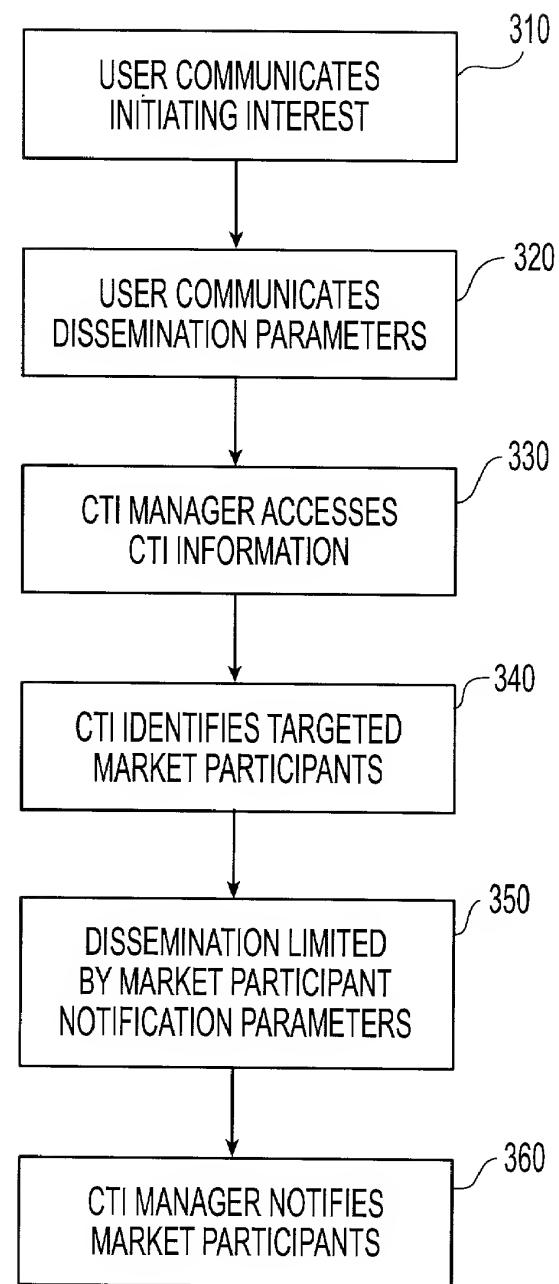


Fig. 3

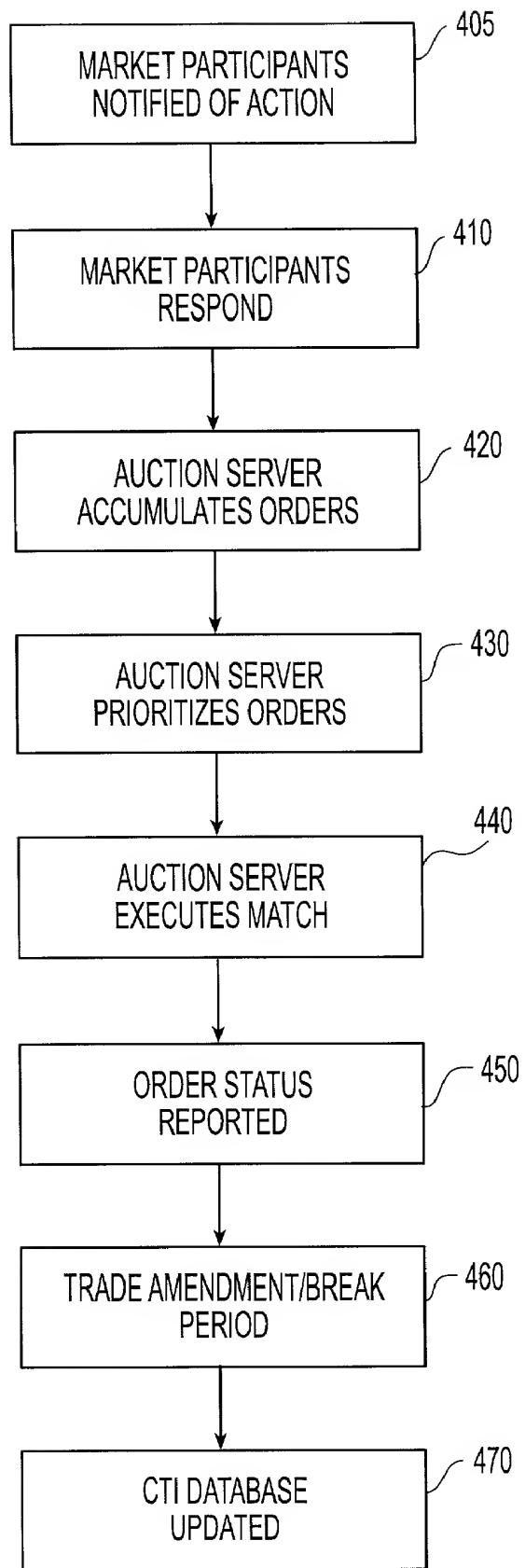


Fig. 4

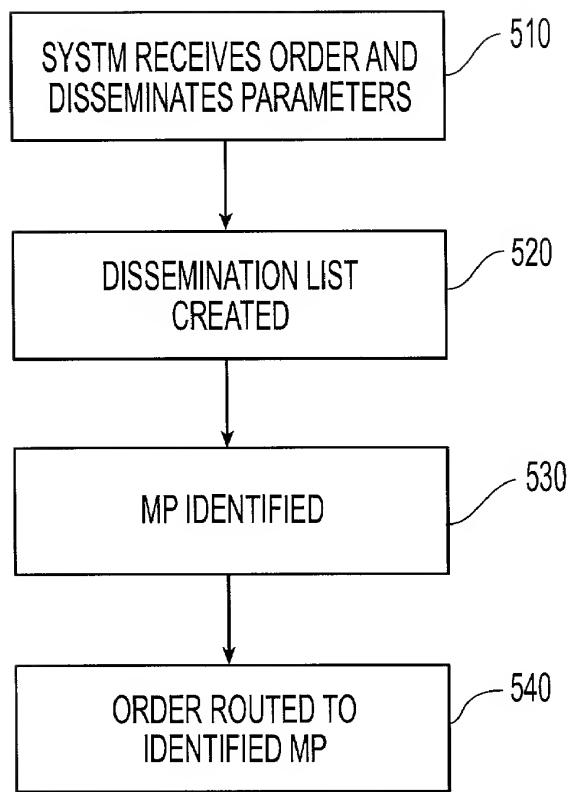


Fig. 5

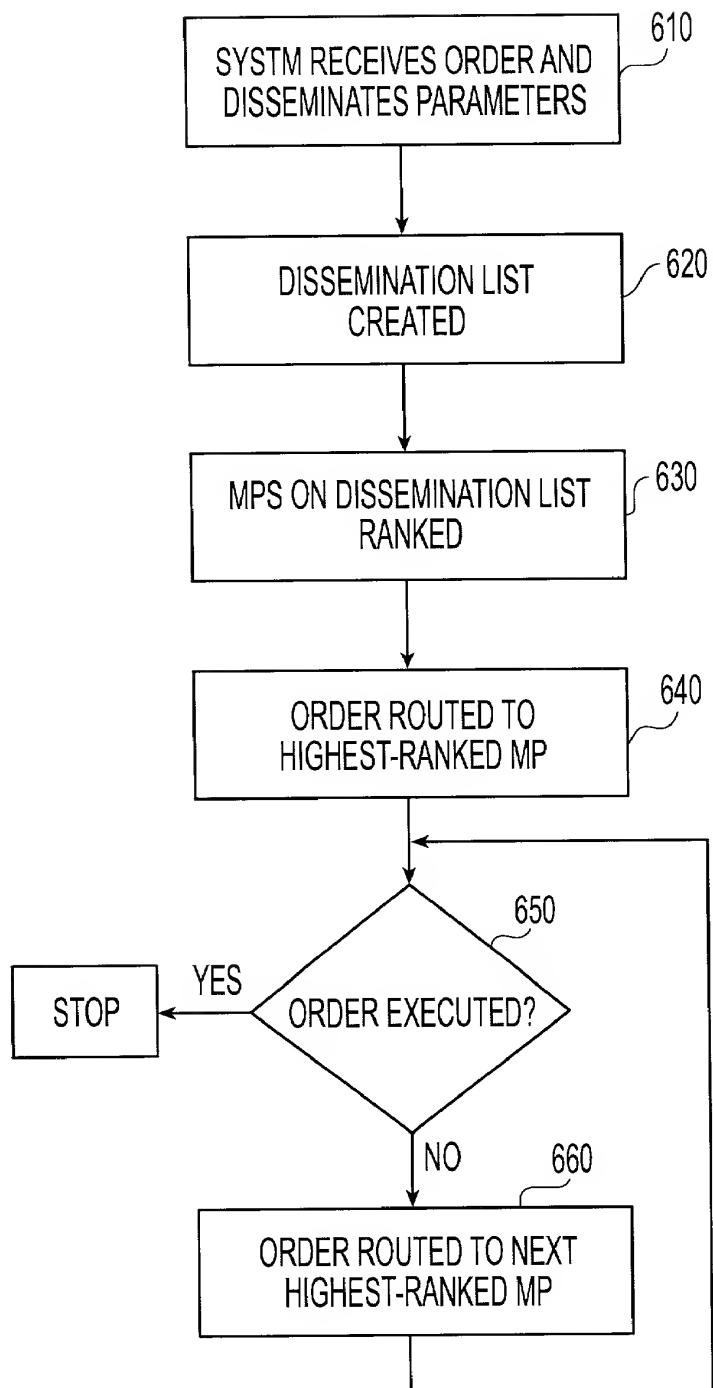


Fig. 6

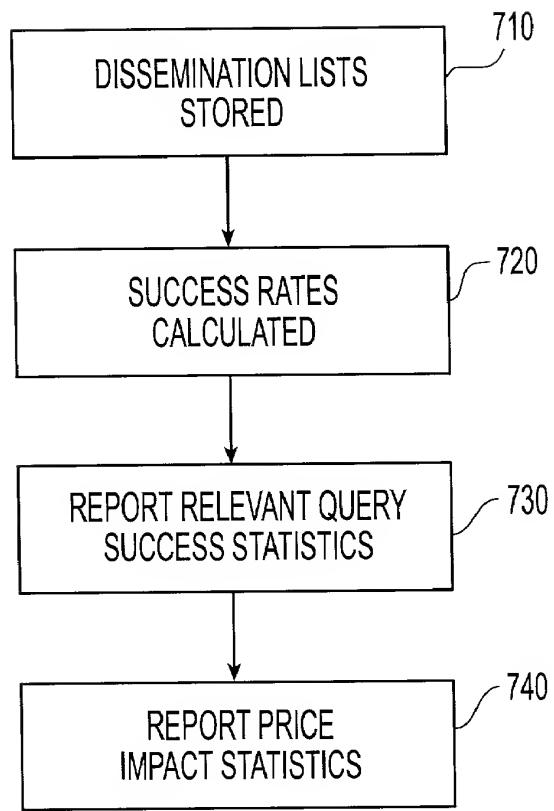


Fig. 7

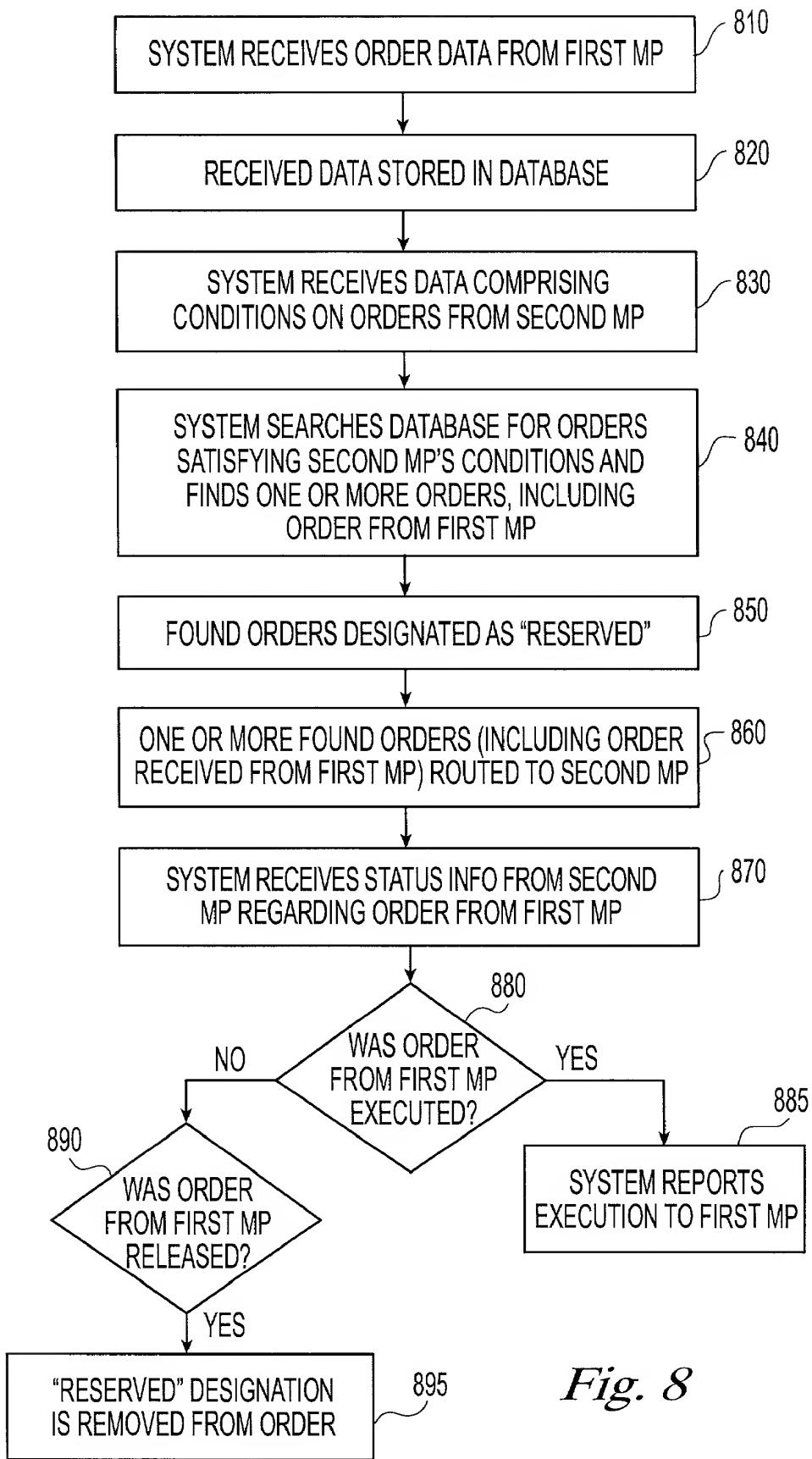


Fig. 8

Trading partners

Counterparty initiations						Counterparty executions					
Date	Time	Side	Symbol	Qty	Type	Date	Time	Side	Symbol	Qty	Fill price
<input type="checkbox"/> 6/1/00	8:51 AM	SELL	PSFT	10M	MID	<input type="checkbox"/> 6/1/00	8:51 AM	SELL	PSFT	10M	70.65
<input checked="" type="checkbox"/> 6/1/00	8:49 AM	BUY	DELL	100M	MID	<input type="checkbox"/> 6/1/00	8:50 AM	BUY	MISFT	300M	70.65
						<input checked="" type="checkbox"/> 6/1/00	8:49 AM	BUY	DELL	100M	71.0

910

920

900

910

930

OK CANCEL

Fig. 9